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Bank of Pittsburgh

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re:

Lehman Brothers Holdings, Inc., et al.,

Debtors.

Case No. 08-13555 (JMP)

Chapter 11

Jointly Administered

**NOTICE OF INTENT TO PARTICIPATE IN DISCOVERY RELATED TO PLAN
CONFIRMATION**

NOTICE IS HEREBY GIVEN that Federal Home Loan Bank of Pittsburgh, represented by Cole, Schotz, Meisel, Forman & Leonard, P.A. and Robins Kaplan Miller & Ciresi LLP has filed Claim Numbers 18986, 18987, 18988, 18989 and 18992, against Lehman Brothers Holdings, Inc., Structured Asset Securities Corporation, Lehman Brothers Special Financing, Inc., and Lehman Brothers Commercial Corporation and is a party of interest in the confirmation of a plan in the above-captioned chapter 11 cases (the "Chapter 11 Cases").

ACCORDINGLY, PLEASE TAKE FURTHER NOTICE that, subject to any objections by the Debtors or the Statutory Committee of Unsecured Creditors appointed in the Chapter 11 Cases and/or any limitations imposed by the Court, the above-named party in interest and its counsel intend to participate in Plan Discovery, as defined in the Order Establishing Procedures

in Connection with Discovery Related to Plan Confirmation and Other Issues, entered by the
Court on April 14, 2011 [Docket No. 16003].

DATED: New York, New York
April 28, 2011

COLE, SCHOTZ, MEISEL,
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Designation of Contacts to Receive Any Notices Required Under the Order:

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Group that Participant elects to join (pursuant to Paragraph 3(b) of the Order):

(i) The direct creditors of Lehman Brothers Holdings, Inc.